B2100A (Form 2100A) (12/15)

#### IN THE UNITED STATES BANKRUPTCY COURT SOUTHERN DISTRICT OF NEW YORK

In re Lehman Brothers Holdings Inc.

Case No. 08-13555 (SCC)

#### OMNIBUS TRANSFER OF CLAIMS OTHER THAN FOR SECURITY

CLAIMS HAVE BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the partial transfer, other than for security, of an undivided interest in the claims referenced in this evidence and notice.

CITIGROUP FINANCIAL PRODUCTS INC. Name of Transferee

EACH ENTITY LISTED AS SELLER UNDER SCHEDULE 1 ATTACHED HERETO.

Name of Transferor

Name and Address where notices to transferee Court Claim # (if known): See Schedule 1 should be sent:

Amount of Claim Transferred: See Schedule 1 ISIN/CUSIP: See Schedule 1

Blocking Number: Date Claim Filed:

Citigroup Financial Products Inc.

390 Greenwich Street, 4th Floor New York, New York 10013 Kenneth.Keeley@citi.com

ATTN: Kenneth Keeley

With a copy to:

Paul, Weiss, Rifkind, Wharton & Garrison LLP

1285 Avenue of the Americas New York, New York 10019 ATTN: Kyle Kimpler

Phone: 212-373-3000

Email: kkimpler@paulweiss.com

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

Transferee/Transferee's Agent

Date: October 13, 2017

Brian S. Broyles - Authorized Signatory

# <u>Schedule 1</u>

| Seller                          | Proof of<br>Claim | ISIN/CUSIP   | Principal/Notional<br>Amount Transferred | LBHI Allowed<br>Amount Transferred |
|---------------------------------|-------------------|--------------|------------------------------------------|------------------------------------|
| AGGREGATING TRUST 1, L.L.C.     | 30510             | XS0128700274 | EUR 270,000.00                           | \$384,200.13                       |
| AGGREGATING TRUST 1, L.L.C.     | 58030             | XS0128700274 | EUR 2,500,000.00                         | \$3,557,408.59                     |
| AGGREGATING TRUST 10, L.L.C.    | 30504             | XS0128700274 | EUR 2,625,000.00                         | \$3,735,279.01                     |
| AGGREGATING TRUST 10, L.L.C.    | 58024             | XS0128700274 | EUR 5,812,500.00                         | \$8,270,974.96                     |
| AGGREGATING TRUST 2, L.L.C.     | 30509             | XS0128700274 | EUR 115,000.00                           | \$163,640.79                       |
| AGGREGATING TRUST 2, L.L.C.     | 58029             | XS0128700274 | EUR 1,040,000.00                         | \$1,479,881.97                     |
| AGGREGATING TRUST 3, L.L.C.     | 30508             | XS0128700274 | EUR 660,000.00                           | \$939,155.87                       |
| AGGREGATING TRUST 3, L.L.C.     | 58028             | XS0128700274 | EUR 6,110,000.00                         | \$8,694,306.58                     |
| AGGREGATING TRUST<br>4, L.L.C.  | 30503             | XS0128700274 | EUR 155,000.00                           | \$220,559.33                       |
| AGGREGATING TRUST 4, L.L.C.     | 58023             | XS0128700274 | EUR 3,135,000.00                         | \$4,460,990.37                     |
| AGGREGATING TRUST 5, L.IC.      | 30502             | XS0128700274 | EUR 75,000.00                            | \$106,722.26                       |
| AGGREGATING TRUST 5, L.L.C.     | 58007             | XS0128700274 | EUR 1,125,000.00                         | \$1,600,833.86                     |
| A GCREGATING TRUST 6, L.L.C.    | 30501             | XS0128700274 | EUR 165,000.00                           | \$234,788.97                       |
| AGGREGATING TRUST 6, L.L.C.     | 58006             | XS0128700274 | EUR 1,135,000.00                         | \$1,615,063.50                     |
| AGGREGATING TRUST 7, L.L.C.     | 30507             | XS0128700274 | EUR 265,000.00                           | \$377,085.31                       |
| AGGREGATING TRUST 7, L.L.C.     | 58027             | XS0128700274 | EUR 2,080,000.00                         | \$2,959,763.94                     |
| A GGREGATING TRUST<br>8, L.L.C. | 30506             | XS0128700274 | EUR 585,000.00                           | \$832,433.61                       |

| A GGREGATING TRUST 8, L.L.C. | 58026 | XS0128700274 | EUR 1,200,000.00 | \$1,707,556.12  |
|------------------------------|-------|--------------|------------------|-----------------|
| AGGREGATING TRUST 9, L.L.C.  | 30505 | XS0128700274 | EUR 130,000.00   | \$184,985.25    |
| AGGREGATING TRUST 9, L.L.C.  | 58025 | XS0128700274 | EUR 1,025,000.00 | \$1,458,537.52  |
| PYRELL FUND, L.L.C.          | 50315 | XS0128700274 | EUR 1,619,204.01 | \$2,304,068.15  |
| PYRELL FUND, L.L.C.          | 50316 | XS0128700274 | EUR 8,577,295.00 | \$12,205,177.09 |
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| AGGREGATING TRUST 1, L.L.C.  | 30323 | XS0251195847 | GBP 3,242,954.00 | \$5,828,276.36  |
| AGGREGATING TRUST 2, L.L.C.  | 30322 | XS0251195847 | GBP 1,318,388.00 | \$2,369,422.72  |
| AGGREGATING TRUST 3, L.L.C.  | 30321 | XS0251195847 | GBP 7,853,272.00 | \$14,113,996.44 |
| AGGREGATING TRUST 8, L.L.C.  | 30289 | XS0251195847 | GBP 4,595,386.00 | \$8,258,883.72  |
| AGGREGATING TRUST 1, L.L.C.  | 57976 | XS0317188059 | EUR 2,630,000.00 | \$3,838,877.70  |
| AGGREGATING TRUST 10, L.L.C. | 57996 | XS0317188059 | EUR 6,102,500.00 | \$8,907,509.96  |
| A GGREGATING TRUST 2, L.L.C. | 57975 | XS0317188059 | EUR 1,095,000.00 | \$1,598,316.00  |
| A GGREGATING TRUST 3, L.L.C. | 57992 | XS0317188059 | EUR 6,430,000.00 | \$9,385,545.11  |
| AGGREGATING TRUST 4, L.L.C.  | 57997 | XS0317188059 | EUR 3,295,000.00 | \$4,809,544.50  |
| AGGREGATING TRUST 5, L.L.C.  | 57998 | XS0317188059 | EUR 1,185,000.00 | \$1,729,684.44  |
| AGGREGATING TRUST 6, L.L.C.  | 58017 | XS0317188059 | EUR 1,195,000.00 | \$1,744,280.93  |
| AGGREGATING TRUST 7, L.L.C.  | 57993 | XS0317188059 | EUR 2,190,000.00 | \$3,196,632.00  |
| A GGREGATING TRUST 8, L.L.C. | 57994 | XS0317188059 | EUR 1,260,000.00 | \$1,839,158.14  |

| A GGREGATING TRUST 9, L.L.C. | 57995 | XS0317188059 | EUR 1,080,000.00 | \$1,576,421.26 |
|------------------------------|-------|--------------|------------------|----------------|
| AGGREGATING TRUST 1, L.L.C.  | 57965 | XS0125559467 | EUR 1,015,000.00 | \$1,446,206.55 |
| AGGREGATING TRUST 10, L.L.C. | 57959 | XS0125559467 | EUR 2,362,500.00 | \$3,366,170.41 |
| AGGREGATING TRUST 2, L.L.C.  | 57964 | XS0125559467 | EUR 420,000.00   | \$598,430.29   |
| A GGREGATING TRUST 3, L.L.C. | 57963 | XS0125559467 | EUR 2,480,000.00 | \$3,533,588.41 |
| A GGREGATING TRUST 4, L.L.C. | 57958 | XS0125559467 | EUR 1,270,000.00 | \$1,809,539.23 |
| AGGREGATING TRUST 5, L.L.C.  | 57957 | XS0125559467 | EUR 460,000.00   | \$655,423.66   |
| AGGREGATING TRUST 6, L.L.C.  | 57956 | XS0125559467 | EUR 460,000.00   | \$655,423.66   |
| AGGREGATING TRUST 7, L.L.C.  | 57962 | XS0125559467 | EUR 845,000.00   | \$1,203,984.76 |
| AGGREGATING TRUST 8, L.L.C.  | 57961 | XS0125559467 | EUR 485,000.00   | \$691,044.51   |
| A GGREGATING TRUST 9, L.L.C. | 57960 | XS0125559467 | EUR 415,000.00   | \$591,306.12   |
| A GCREGATING TRUST 1, L.L.C. | 57955 | XS0129914874 | EUR 1,730,000.00 | \$2,459,869.83 |
| AGGREGATING TRUST 10, L.L.C. | 57949 | XS0129914874 | EUR 4,007,500.00 | \$5,698,224.47 |
| A GGREGATING TRUST 2, L.L.C. | 57954 | XS0129914874 | EUR 720,000.00   | \$1,023,760.85 |
| AGGREGATING TRUST 3, L.L.C.  | 57953 | XS0129914874 | EUR 4,225,000.00 | \$6,007,485.56 |
| AGGREGATING TRUST 4, L.L.C.  | 57948 | XS0129914874 | EUR 2,170,000.00 | \$3,085,501.46 |
| AGGREGATING TRUST 5, L.L.C.  | 57947 | XS0129914874 | EUR 780,000.00   | \$1,109,074.26 |
| AGGREGATING TRUST 6, L.L.C.  | 57946 | XS0129914874 | EUR 785,000.00   | \$1,116,183.71 |
| AGGREGATING TRUST 7, L.L.C.  | 57952 | XS0129914874 | EUR 1,440,000.00 | \$2,047,521.71 |
| AGGREGATING TRUST 8, L.L.C.  | 57951 | XS0129914874 | EUR 830,000.00   | \$1,180,168.76 |

| AGGREGATING TRUST 9, L.L.C.     | 57950 | XS0129914874 | EUR 710,000.00   | \$1,009,541.95 |
|---------------------------------|-------|--------------|------------------|----------------|
| AGGREGATING TRUST 1, L.L.C.     | 57945 | XS0131585845 | EUR 1,520,000.00 | \$2,159,575.50 |
| AGGREGATING TRUST 10, L.L.C.    | 57939 | XS0131585845 | EUR 3,535,000.00 | \$5,022,433.80 |
| AGGREGATING TRUST 2, L.L.C.     | 57944 | XS0131585845 | EUR 630,000.00   | \$895,087.21   |
| AGGREGATING TRUST 3, L.L.C.     | 57943 | XS0131585845 | EUR 3,715,000.00 | \$5,278,173.00 |
| AGGREGATING TRUST 4, L.L.C.     | 57938 | XS0131585845 | EUR 1,905,000.00 | \$2,706,573.24 |
| AGGREGATING TRUST 5, L.L.C.     | 57937 | XS0131585845 | EUR 685,000.00   | \$973,229.75   |
| AGGREGATING TRUST 6, L.L.C.     | 58120 | XS0131585845 | EUR 690,000.00   | \$980,333.61   |
| AGGREGATING TRUST 7, L.L.C.     | 57942 | XS0131585845 | EUR 1,265,000.00 | \$1,797,278.29 |
| AGGREGATING TRUST<br>8, L.L.C.  | 57941 | XS0131585845 | EUR 730,000.00   | \$1,037,164.55 |
| AGGREGATING TRUST 9, L.L.C.     | 57940 | XS0131585845 | EUR 625,000.00   | \$887,983.34   |
| A GCREGATING TRUST 1, L.L.C.    | 58049 | XS0163560690 | EUR 1,515,000.00 | \$2,159,595.71 |
| A GGREGATING TRUST 10, L.L.C.   | 58043 | XS0163560690 | EUR 3,520,000.00 | \$5,017,674.52 |
| AGGREGATING TRUST 2, L.L.C.     | 58048 | XS0163560690 | EUR 630,000.00   | \$898,049.70   |
| AGGREGATING TRUST 3, L.L.C.     | 58047 | XS0163560690 | EUR 3,710,000.00 | \$5,288,514.91 |
| A GCREGATING TRUST<br>4, L.L.C. | 58042 | XS0163560690 | EUR 1,900,000.00 | \$2,708,403.86 |
| AGGREGATING TRUST 5, L.L.C.     | 57988 | XS0163560690 | EUR 685,000.00   | \$976,450.87   |
| AGCREGATING TRUST 6, L.L.C.     | 57987 | XS0163560690 | EUR 690,000.00   | \$983;578.24   |
| AGGREGATING TRUST 7, L.L.C.     | 58046 | XS0163560690 | EUR 1,260,000.00 | \$1,796,099.40 |
| AGGREGATING TRUST 8, L.L.C.     | 58045 | XS0163560690 | EUR 730,000.00   | \$1,040,597.27 |
| AGGREGATING TRUST 9, L.L.C.     | 58044 | XS0163560690 | EUR 625,000.00   | \$890,922.32   |

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| 29026 | XS0278638258                                                                  | USD 10,600,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                     | \$9,195,034.21                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| 29020 | XS0278638258                                                                  | USD 77,010,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                     | \$66,802,791.00                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| 29025 | XS0278638258                                                                  | USD 4,335,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$3,760,422.01                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| 29024 | XS0278638258                                                                  | USD 25,690,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                     | \$22,284,946.12                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| 29019 | XS0278638258                                                                  | USD 9,095,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$7,889,512.84                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| 29018 | XS0278638258                                                                  | USD 3,760,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$3,261,634.78                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| 29017 | XS0278638258                                                                  | USD 3,265,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$2,832,244.03                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| 29023 | XS0278638258                                                                  | USD 9,495,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$8,236,495.27                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| 29022 | XS0278638258                                                                  | USD 17,100,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                     | \$14,833,498.59                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| 29021 | XS0278638258                                                                  | USD 4,650,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$4,033,670.67                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| 30227 | XS0335156005                                                                  | EUR 2,340,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$737,461.33                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| 30513 | XS0335156005                                                                  | EUR 21,045,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                     | \$6,632,424.64                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| 30518 | XS0335156005                                                                  | EUR 905,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                        | \$285,214.74                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| 30517 | XS0335156005                                                                  | EUR 5,540,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$1,745,955.45                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| 30512 | XS0335156005                                                                  | EUR 460,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                        | \$144,971.03                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| 30511 | XS0335156005                                                                  | EUR 1,130,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$356,124.49                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| 30516 | XS0335156005                                                                  | EUR 1,910,000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$601,944.93                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
|       | 29025 29024 29019 29018 29017 29023 29022 29021 30227 30513 30518 30517 30512 | 29020       XS0278638258         29025       XS0278638258         29024       XS0278638258         29019       XS0278638258         29018       XS0278638258         29017       XS0278638258         29023       XS0278638258         29021       XS0278638258         29021       XS0278638258         30227       XS0335156005         30513       XS0335156005         30517       XS0335156005         30512       XS0335156005         30511       XS0335156005 | 29020         XS0278638258         USD 77,010,000.00           29025         XS0278638258         USD 4,335,000.00           29024         XS0278638258         USD 25,690,000.00           29019         XS0278638258         USD 9,095,000.00           29018         XS0278638258         USD 3,760,000.00           29017         XS0278638258         USD 3,265,000.00           29023         XS0278638258         USD 9,495,000.00           29022         XS0278638258         USD 17,100,000.00           29021         XS0278638258         USD 4,650,000.00           30227         XS0335156005         EUR 2,340,000.00           30513         XS0335156005         EUR 905,000.00           30517         XS0335156005         EUR 5,540,000.00           30512         XS0335156005         EUR 460,000.00           30511         XS0335156005         EUR 1,130,000.00 |

| AGGREGATING TRUST 8, L.L.C.  | 30515 | XS0335156005 | EUR 1,665,000.00  | \$524,732.10    |
|------------------------------|-------|--------------|-------------------|-----------------|
| AGGREGATING TRUST            | 30514 | XS0335156005 | EUR 1,005,000.00  | \$316,730.19    |
| 9, L.L.C.                    |       | 19           |                   | 4010,700.13     |
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| PYRELL FUND, L.L.C.          | 46978 | XS0280725978 | EUR 10,000,000.00 | \$11,800,139.09 |
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| AGGREGATING TRUST 1, L.L.C.  | 30292 | XS0270986499 | GBP 925,000.00    | \$1,673,433.44  |
| AGGREGATING TRUST 10, L.L.C. | 30337 | XS0270986499 | GBP 6,080,000.00  | \$10,999,432.76 |
| AGGREGATING TRUST 2, L.L.C.  | 30291 | XS0270986499 | GBP 380,000.00    | \$687,464.55    |
| A GGREGATING TRUST 3, L.L.C. | 30260 | XS0270986499 | GBP 2,245,000.00  | \$4,061,468.18  |
| AGGREGATING TRUST 4, L.L.C.  | 30336 | XS0270986499 | GBP 1,080,000.00  | \$1,953,846.61  |
| AGGREGATING TRUST 5, L.L.C.  | 30335 | XS0270986499 | GBP 450,000.00    | \$814,102.75    |
| AGGREGATING TRUST 6, L.L.C.  | 30334 | XS0270986499 | GBP 295,000.00    | \$533,689.58    |
| AGGREGATING TRUST 7, L.L.C.  | 30259 | XS0270986499 | GBP 795,000.00    | \$1,438,248.20  |
| AGGREGATING TRUST 8, L.L.C.  | 30339 | XS0270986499 | GBP 1,360,000.00  | \$2,460,399.43  |
| AGGREGATING TRUST 9, L.L.C.  | 30338 | XS0270986499 | GBP 390,000.00    | \$705,555.72    |
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| AGGREGATING TRUST 1, L.L.C.  | 30263 | XS0342733671 | EUR 200,000.00   | \$283,821.15   |
| AGGREGATING TRUST 10, L.L.C. | 30223 | XS0342733671 | EUR 1,245,000.00 | \$1,766,786.69 |
| AGGREGATING TRUST 2, L.L.C.  | 30262 | XS0342733671 | EUR 85,000.00    | \$120,623.99   |
| AGGREGATING TRUST 3, L.L.C.  | 30261 | XS0342733671 | EUR 460,000.00   | \$652,788.65   |
| AGGREGATING TRUST 4, L.L.C.  | 30211 | XS0342733671 | EUR 275,000.00   | \$390,254.09   |
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| AGGREGATING TRUST 5, L.L.C. | 30210 | XS0342733671 | EUR 105,000.00 | \$149,006.11                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| AGGREGATING TRUST 6, L.L.C. | 30209 | XS0342733671 | EUR 80,000.00  | \$113,528.46                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| AGGREGATING TRUST 7, L.L.C. | 30226 | XS0342733671 | EUR 190,000.00 | \$269,630.10                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| AGGREGATING TRUST 8, L.L.C. | 30225 | XS0342733671 | EUR 265,000.00 | \$376,063.03                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| AGGREGATING TRUST 9, L.L.C. | 30224 | XS0342733671 | EUR 95,000.00  | \$134,815.05                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
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| AGGREGATING TRUST 1, L.L.C.  | 29045 | XS0371764514 | USD 695,000.00    | \$573,785.74   |
| AGGREGATING TRUST 10, L.L.C. | 29039 | XS0371764514 | USD 4,025,000.00  | \$3,323,003.74 |
| A GGREGATING TRUST 2, L.L.C. | 29044 | XS0371764514 | USD 280,000.00    | \$231,165.48   |
| AGGREGATING TRUST 3, L.L.C.  | 29043 | XS0371764514 | USD 1,600,000.00  | \$1,320,945.59 |
| A GGREGATING TRUST 4, L.L.C. | 29038 | XS0371764514 | USD 960,000.00    | \$792,567.35   |
| A GGREGATING TRUST 5, L.L.C. | 29037 | XS0371764514 | USD 345,000.00    | \$284,828.89   |
| AGGREGATING TRUST 6, L.L.C.  | 29036 | XS0371764514 | USD 260,000.00    | \$214,653.66   |
| AGGREGATING TRUST 7, L.L.C.  | 29042 | XS0371764514 | USD 650,000.00    | \$536,634.14   |
| AGGREGATING TRUST 8, L.L.C.  | 29041 | XS0371764514 | USD 860,000.00    | \$710,008.25   |
| AGGREGATING TRUST 9, L.L.C.  | 29040 | XS0371764514 | USD 325,000.00    | \$268,317.07   |
| AGGREGATING TRUST 1, L.L.C.  | 30257 | XS0132961896 | HKD 3,400,000.00  | \$441,240.49   |
| AGGREGATING TRUST 10, L.L.C. | 30251 | XS0132961896 | HKD 20,240,000.00 | \$2,626,678.67 |
| A GGREGATING TRUST 2, L.L.C. | 30256 | XS0132961896 | HKD 1,360,000.00  | \$176,496.20   |
| AGGREGATING TRUST 3, L.L.C.  | 30255 | XS0132961896 | HKD 8,200,000.00  | \$1,064,168.24 |
| AGGREGATING TRUST 4, L.L.C.  | 30250 | XS0132961896 | HKD 4,555,000.00  | \$591,132.48   |
| AGGREGATING TRUST 5, L.L.C.  | 30249 | XS0132961896 | HKD 1,735,000.00  | \$225,162.43   |
| AGGREGATING TRUST 6, L.L.C.  | 30248 | XS0132961896 | HKD 1,585,000.00  | \$205,695.93   |
| AGGREGATING TRUST 7, L.L.C.  | 30254 | XS0132961896 | HKD 2,550,000.00  | \$330,930.37   |
| AGGREGATING TRUST 8, L.L.C.  | 30253 | XS0132961896 | HKD 3,860,000.00  | \$500,937.73   |
| AGGREGATING TRUST 9, L.L.C.  | 30252 | XS0132961896 | HKD 2,515,000.00  | \$326,388.18   |

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| PYRELL FUND, L.L.C.          | 62743 | XS0285045943 | EUR 150,000.00    | \$215,072.62    |
| PYRELL FUND, L.L.C.          | 67181 | XS0285045943 | EUR 5,000,000.00  | \$7,169,087.28  |
| PYRELL FUND, L.L.C.          | 49737 | XS0296282386 | EUR 12,300,000.00 | \$17,785,762.05 |
| PYRELL FUND, L.L.C.          | 58781 | XS0309485729 | EUR 9,000.00      | \$12,771.95     |
| PYRELL FUND, L.L.C.          | 58792 | XS0309485729 | EUR 8,181,000.00  | \$11,609,704.32 |
| PYRELL FUND, L.L.C.          | 60638 | XS0312463184 | EUR 15,227,999.68 | \$14,325,417.07 |
| PYRELL FUND, L.L.C.          | 60652 | XS0312463184 | EUR 372,000.00    | \$349,951.09    |
| PYRELL FUND, L.L.C.          | 55937 | XS0312463184 | EUR 2,616,999.94  | \$2,461,887.08  |
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| AGGREGATING TRUST 1, L.L.C.  | 28979 | XS0196987779 | USD 1,490,000.00  | \$1,521,290.00  |
| AGGREGATING TRUST 10, L.L.C. | 28973 | XS0196987779 | USD 12,445,000.00 | \$12,706,345.00 |
| AGGREGATING TRUST 2, L.L.C.  | 28978 | XS0196987779 | USD 610,000.00    | \$622,810.00    |
| AGGREGATING TRUST 3, L.L.C.  | 28977 | XS0196987779 | USD 3,610,000.00  | \$3,685,810.00  |
| AGGREGATING TRUST 4, L.L.C.  | 28972 | XS0196987779 | USD 1,110,000.00  | \$1,133,310.00  |
| AGGREGATING TRUST 5, L.L.C.  | 28971 | XS0196987779 | USD 465,000.00    | \$474,765.00    |
| AGGREGATING TRUST 6, L.L.C.  | 28970 | XS0196987779 | USD 395,000.00    | \$403,295.00    |
| AGGREGATING TRUST 7, L.L.C.  | 28976 | XS0196987779 | USD 1,405,000.00  | \$1,434,505.00  |
| AGGREGATING TRUST 8, L.L.C.  | 28975 | XS0196987779 | USD 2,790,000.00  | \$2,848,590.00  |
| AGGREGATING TRUST 9, L.L.C.  | 28974 | XS0196987779 | USD 680,000.00    | \$694,280.00    |

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| AGGREGATING TRUST 1, L.L.C.  | 30307 | AU300LBTC029 | AUD 1,188,000.00  | \$965,794.74    |
| AGGREGATING TRUST 2, L.L.C.  | 30306 | AU300LBTC029 | AUD 483,000.00    | \$392,659.20    |
| A GGREGATING TRUST 3, L.L.C. | 30305 | AU300LBTC029 | AUD 2,874,000.00  | \$2,336,443.06  |
| A GGREGATING TRUST 8, L.L.C. | 30656 | AU300LBTC029 | AUD 2,255,000.00  | \$1,833,221.91  |
| •                            |       |              |                   |                 |
| A GGREGATING TRUST 1, L.L.C. | 30333 | XS0300241923 | GBP 1,905,000.00  | \$3,435,095.49  |
| AGGREGATING TRUST 10, L.L.C. | 30327 | XS0300241923 | GBP 11,990,000.00 | \$21,620,362.51 |
| AGGREGATING TRUST 2, L.L.C.  | 30332 | XS0300241923 | GBP 780,000.00    | \$1,406,495.64  |
| A GGREGATING TRUST 3, L.L.C. | 30331 | XS0300241923 | GBP 4,620,000.00  | \$8,330,781.88  |
| A GGREGATING TRUST 4, L.L.C. | 30326 | XS0300241923 | GBP 2,440,000.00  | \$4,399,806.88  |
| A GGREGATING TRUST 5, L.L.C. | 30325 | XS0300241923 | GBP 1,020,000.00  | \$1,839,263.53  |
| AGGREGATING TRUST 6, L.L.C.  | 30324 | XS0300241923 | GBP 645,000.00    | \$1,163,063.70  |
| AGGREGATING TRUST 7, L.L.C.  | 30330 | XS0300241923 | GBP 1,595,000.00  | \$2,876,103.27  |
| AGGREGATING TRUST 8, L.L.C.  | 30329 | XS0300241923 | GBP 2,615,000.00  | \$4,715,366.80  |
| AGGREGATING TRUST 9, L.L.C.  | 30328 | XS0300241923 | GBP 790,000.00    | \$1,424,527.64  |
|                              |       |              |                   |                 |
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| PYRELL FUND, L.L.C.          | 62744 | XS0315504323 | EUR 29,000,000.00 | \$41,314,506.02 |

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| PYRELL FUND, L.L.C. | 59233 | CH0039308686 | USD 19,850,000.00 | \$24,952,012.12 |
|---------------------|-------|--------------|-------------------|-----------------|

### AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM LEHMAN PROGRAM SECURITY

#### TO: THE DEBTOR AND THE BANKRUPTCY COURT

- For value received, the adequacy and sufficiency of which are hereby acknowledged, each of the 1. entities listed on Schedule 1 attached hereto (each a "Seller" and collectively, the "Sellers"), hereby unconditionally and irrevocably sells, transfers and assigns to Citi Financial Products Inc. (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the amounts specified in Schedule 1 attached hereto (collectively, the "Purchased Claims"), in such Seller's right, title and interest in and to the Proofs of Claim Numbers specified in Schedule 1 attached hereto filed by or on behalf of such Seller or such Seller's predecessor in interest, as applicable (collectively, the "Proofs of Claim") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights and benefits of such Seller relating to the Purchased Claims, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Purchased Claims or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Claims, whether under a plan or reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptev Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Claims, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Claims, and (iv) any and all of the Sellers' right, title and interest in, to and under the transfer agreements, if any, under which the Sellers or any prior sellers acquired the rights and obligations underlying or constituting a part of the Purchased Claims, but only to the extent related to the Purchased Claims, (c) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), and (c), the "Transferred Claims"), and (d) the security or securities (any such security, a "Purchased Security") relating to the Purchased Claims and specified in Schedule 1 attached hereto.
- Each Seller, severally and not jointly, hereby represents and warrants to Purchaser that, in respect of the Transferred Claims and Purchased Securities sold by each such Seller hereunder: (a) the Proofs of Claim were duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proofs of Claim relate to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on http://www.lehman-docket.com as of July 17, 2009; (c) Seller owns and has good and marketable title to the Transferred Claims, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by such Seller or against such Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer. (e) the Proofs of Claim include the respective Purchased Claims specified in Schedule 1 attached hereto; (f) Seller has not engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other allowed unsecured claims that are not entitled to priority under section 507 of the Bankruptcy Code and that are not subordinated; (g) Seller has received, either directly or indirectly from the Debtor, on or around April 6, 2017, and on or around October 5, 2017, distributions in respect of the Transferred Claims in the amounts set forth on Schedule 1 (the "12th LBHI Distribution" and the "13th LBHI Distribution", respectively); (h) Seller has received, either directly or indirectly from Lehman Brothers Treasury Co. BV, distributions on or around May 4, 2017 relating to the Purchased Securities in the amounts proportional to distributions made generally to holders of securities issued by Lehman Brothers Treasury Co. BV of the same class, type and priority; and (i) Seller has not received any payments or distributions, whether directly or indirectly, in respect of the Transferred Claims or the Purchased Securities in excess of distributions made generally to holders of the Purchased Securities.
- 3. Each Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives, with respect only to the Transferred Claims, to the fullest extent permitted by law any notice or right to receive notice of a hearing with respect to such transfer

pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of such Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the respective Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Each Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to such Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of such Transferred Claims, and directing that all payments or distributions of money or property in respect of such Transferred Claim be delivered or made to Purchaser.

- All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of any Seller. Each Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, which result from Seller's breach of its representations and warranties made herein. Each of the representations, warranties, covenants, indemnities and agreements of Sellers hereunder are several and not joint and relate solely to the Purchased Claims sold by each Seller. No Seller shall be liable for any breach of any representations, warranties, covenants, indemnities or agreements by any other Seller.
- 5. Each Seller shall promptly (but in any event no later than three (3) business days) remit any payments, distributions or proceeds received by such Seller in respect of the Transferred Claims to Purchaser. Each Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to such Seller. This Agreement and Evidence of Transfer supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security.
- 6. Each Seller and Purchaser agree to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proofs of Claim.
- 7. Each Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Each Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

[Signatures to follow on separate pages]

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|-------------|-----------|----------------|---------------------------|---------------|
|             |           | Pg 18          | 3 of 49                   |               |

| IN            | WITNESS             | WHEREOF,     | this   | AGREEMENT          | AND      | <b>EVIDENCE</b>  | OF    | TRANSFER  | OF | CLAIM | is |
|---------------|---------------------|--------------|--------|--------------------|----------|------------------|-------|-----------|----|-------|----|
| executed this | s <b>13"</b> day of | October 2017 | , by e | each Seller, sever | ally and | d not jointly, a | and F | urchaser. |    |       |    |
|               | •                   |              |        |                    |          |                  |       |           |    |       |    |

Sellers:

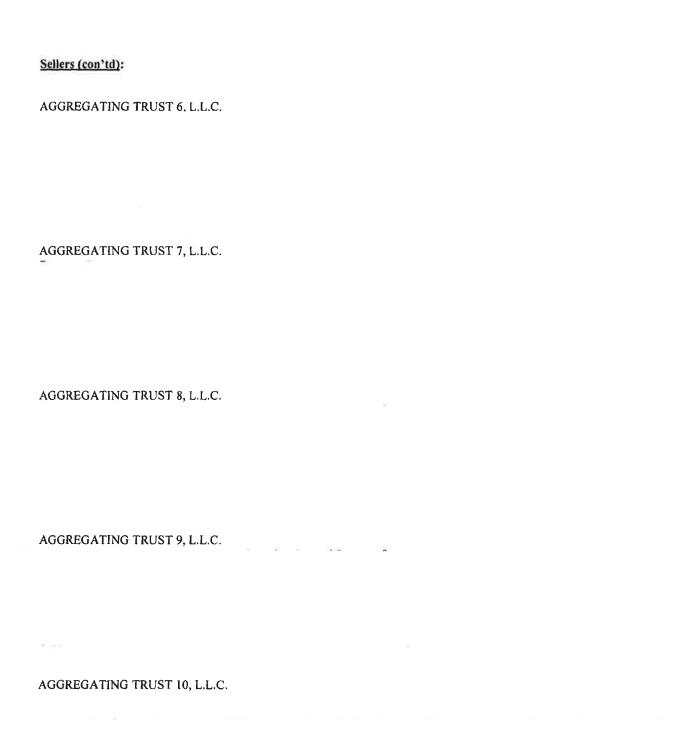
AGGREGATING TRUST 1, L.L.C.

AGGREGATING TRUST 2, L.L.C.

AGGREGATING TRUST 3, L.L.C.

AGGREGATING TRUST 4, L.L.C.

AGGREGATING TRUST 5, L.L.C.



Sellers (cont'd):

PYRELL FUND, L.L.C.

## Purchaser:

CITIGROUP FINANCIAL PRODUCTS INC.

By:\_\_ Name: -4D05618B5CD9437

Title:

Brian S. Broyles - Authorized Signatory

Citigroup Financial Products Inc. 390 Greenwich Street, 4<sup>th</sup> Floor New York, New York

Attn: Kenneth Keeley Email: Kenneth.keeley@citi.com

Schedule 1

#### Transferred Claims

## Purchased Claims and Lehman Programs Securities to which Transfer Relates

| Seller                          | POC   | IS IN/CUSIP  | Issuer                                   | Guarantor                           | Principal/Notional<br>Amount | LBHI Allowed<br>Amount | 12 <sup>th</sup> LBHI<br>Distribution<br>(USD) | 13th LBHI<br>Distribution<br>(USD) |
|---------------------------------|-------|--------------|------------------------------------------|-------------------------------------|------------------------------|------------------------|------------------------------------------------|------------------------------------|
| AGGREGATING<br>TRUST 1, L.L.C.  | 30510 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 270,000.00               | \$384,200.13           | \$3,290.17                                     | \$2,104.83                         |
| AGGREGATING<br>TRUST 1, L.L.C.  | 58030 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 2,500,000.00             | \$3,557,408.59         | \$30,464.54                                    | \$19,489.22                        |
| AGGREGATING<br>TRUST 10, L.L.C. | 30504 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 2,625,000.00             | \$3,735,279.01         | \$31,987.77                                    | \$20,463.68                        |
| AGGREGATING<br>TRUST 10, L.L.C. | 58024 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 5,812,500.00             | \$8,270,974.96         | \$70,830.06                                    | \$45,312.45                        |
| AGGREGATING<br>TRUST 2, L.L.C.  | 30509 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 115,000.00               | \$163,640.79           | \$1,401.36                                     | \$896.50                           |
| AGGREGATING<br>TRUST 2, L.L.C.  | 58029 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,040,000.00             | \$1,479,881.97         | \$12,673.25                                    | \$8,107.51                         |
| AGGREGATING<br>TRUST 3, L.L.C.  | 30508 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 660,000.00               | \$939,155.87           | \$8,042.63                                     | \$5,145.15                         |

| AGGREGATING<br>TRUST 3, L.L.C. | 58028 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 6,110,000.00 | \$8,694,306.58 | \$74,455.34 | \$47,631.67 |
|--------------------------------|-------|--------------|------------------------------------------|-------------------------------------|------------------|----------------|-------------|-------------|
| AGGREGATING<br>TRUST 4, L.L.C. | 30503 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 155,000.00   | \$220,559.33   | \$1,888.80  | \$1,208.33  |
| AGGREGATING<br>TRUST 4, L.L.C. | 58023 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 3,135,000.00 | \$4,460,990.37 | \$38,202.53 | \$24,439.49 |
| AGGREGATING<br>TRUST 5, L.L.C. | 30502 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 75,000.00    | \$106,722.26   | \$913.93    | \$584.67    |
| AGGREGATING<br>TRUST 5, L.L.C. | 58007 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,125,000.00 | \$1,600,833.86 | \$13,709.04 | \$8,770.15  |
| AGCREGATING<br>TRUST 6, L.L.C. | 30501 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 165,000.00   | \$234,788.97   | \$2,010.65  | \$1,286.28  |
| AGGREGATING<br>TRUST 6, L.L.C. | 58006 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,135,000.00 | \$1,615,063.50 | \$13,830.90 | \$8,848.10  |
| AGGREGATING<br>TRUST 7, L.L.C. | 30507 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 265,000.00   | \$377,085.31   | \$3,229.24  | \$2,065.85  |
| AGGREGATING<br>TRUST 7, L.L.C. | 58027 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 2,080,000.00 | \$2,959,763.94 | \$25,346.50 | \$16,215.03 |
| AGGREGATING<br>TRUST 8, L.L.C. | 30506 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 585,000.00   | \$832,433.61   | \$7,128.70  | \$4,560.47  |

| AGGREGATING<br>TRUST 8, L.L.C. | 58026 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,200,000.00 | \$1,707,556.12  | \$14,622.98  | \$9,354.82  |
|--------------------------------|-------|--------------|------------------------------------------|-------------------------------------|------------------|-----------------|--------------|-------------|
| AGGREGATING<br>TRUST 9, L.L.C. | 30505 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 130,000.00   | \$184,985.25    | \$1,584.15   | \$1,013.43  |
| AGGREGATING<br>TRUST 9, L.L.C. | 58025 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,025,000.00 | \$1,458,537.52  | \$12,490.46  | \$7,990.58  |
| PYRELL FUND,<br>L.L.C.         | 50315 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,619,204.01 | \$2,304,068.15  | \$19,731.27  | \$12,622.78 |
| PYRELL FUND,<br>L.L.C.         | 50316 | XS0128700274 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 8,577,295.00 | \$12,205,177.09 | \$104,521.32 | \$66,865.91 |
|                                |       |              |                                          |                                     |                  |                 |              |             |
|                                |       |              |                                          |                                     |                  |                 | < 4          |             |
| AGGREGATING<br>TRUST 1, L.L.C. | 30323 | XS0251195847 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 3,242,954.00 | \$5,828,276.36  | \$49,911.55  | \$31,930.15 |
| AGGREGATING<br>TRUST 2, L.L.C. | 30322 | XS0251195847 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 1,318,388.00 | \$2,369,422.72  | \$20,291.00  | \$12,980.85 |
| AGGREGATING<br>TRUST 3, L.L.C. | 30321 | XS0251195847 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 7,853,272.00 | \$14,113,996.44 | \$120,867.89 | \$77,323.38 |

| AGGREGATING<br>TRUST 8, L.L.C.  | 30289 | XS0251195847 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 4,595,386.00 | \$8,258,883.72 | \$70,726.51 | \$45,246.21 |
|---------------------------------|-------|--------------|------------------------------------------|-------------------------------------|------------------|----------------|-------------|-------------|
|                                 |       |              |                                          |                                     |                  |                |             |             |
| AGGREGATING<br>TRUST 1, L.L.C.  | 57976 | XS0317188059 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 2,630,000.00 | \$3,838,877.70 | \$32,874.95 | \$21,031.25 |
| AGGREGATING<br>TRUST 10, L.L.C. | 57996 | XS0317188059 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 6,102,500.00 | \$8,907,509.96 | \$76,281.15 | \$48,799.70 |
| AGGREGATING<br>TRUST 2, L.L.C.  | 57975 | XS0317188059 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,095,000.00 | \$1,598,316.00 | \$13,687.48 | \$8,756.35  |
| AGGREGATING<br>TRUST 3, L.L.C.  | 57992 | XS0317188059 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 6,430,000.00 | \$9,385,545.11 | \$80,374.89 | \$51,418.61 |
| AGGREGATING<br>TRUST 4, L.L.C.  | 57997 | XS0317188059 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 3,295,000.00 | \$4,809,544.50 | \$41,187.44 | \$26,349.04 |
| AGGREGATING<br>TRUST 5, L.L.C.  | 57998 | XS0317188059 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,185,000.00 | \$1,729,684.44 | \$14,812.48 | \$9,476.05  |
| AGGREGATING<br>TRUST 6, L.L.C.  | 58017 | XS0317188059 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,195,000.00 | \$1,744,280.93 | \$14,937.48 | \$9,556.02  |
| AGGREGATING<br>TRUST 7, L.L.C.  | 57993 | XS0317188059 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 2,190,000.00 | \$3,196,632.00 | \$27,374.96 | \$17,512.71 |

| AGGREGATING<br>TRUST 8, L.L.C.  | 57994 | XS0317188059 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,260,000.00 | \$1,839,158.14 | \$15,749.98 | \$10,075.80 |
|---------------------------------|-------|--------------|------------------------------------------|-------------------------------------|------------------|----------------|-------------|-------------|
| AGGREGATING<br>TRUST 9, L.L.C.  | 57995 | XS0317188059 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,080,000.00 | \$1,576,421.26 | \$13,499.98 | \$8,636.40  |
|                                 |       |              |                                          |                                     |                  |                |             |             |
| AGGREGATING<br>TRUST 1, L.L.C.  | 57965 | XS0125559467 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,015,000.00 | \$1,446,206.55 | \$12,384.86 | \$7,923.02  |
| AGGREGATING<br>TRUST 10, L.L.C. | 57959 | XS0125559467 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 2,362,500.00 | \$3,366,170.41 | \$28,826.83 | \$18,441.53 |
| AGGREGATING<br>TRUST 2, L.L.C.  | 57964 | XS0125559467 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 420,000.00   | \$598,430.29   | \$5,124.77  | \$3,278.49  |
| AGGREGATING<br>TRUST 3, L.L.C.  | 57963 | XS0125559467 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 2,480,000.00 | \$3,533,588.41 | \$30,260.55 | \$19,358.72 |
| AGGREGATING<br>TRUST 4, L.L.C.  | 57958 | XS0125559467 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,270,000.00 | \$1,809,539.23 | \$15,496.33 | \$9,913.54  |
| AGGREGATING<br>TRUST 5, L.L.C.  | 57957 | XS0125559467 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 460,000.00   | \$655,423.66   | \$5,612.84  | \$3,590.73  |
| AGGREGATING<br>TRUST 6, L.L.C.  | 57956 | XS0125559467 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 460,000.00   | \$655,423.66   | \$5,612.84  | \$3,590.73  |

| AGGREGATING<br>TRUST 7, L.L.C.  | 57962 | XS0125559467 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 845,000.00   | \$1,203,984.76 | \$10,310.55 | \$6,596.01  |
|---------------------------------|-------|--------------|------------------------------------------|-------------------------------------|------------------|----------------|-------------|-------------|
| AGGREGATING<br>TRUST 8, L.L.C.  | 57961 | XS0125559467 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 485,000.00   | \$691,044.51   | \$5,917.89  | \$3,785.88  |
| AGGREGATING<br>TRUST 9, L.L.C.  | 57960 | XS0125559467 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 415,000.00   | \$591,306.12   | \$5,063.76  | \$3,239.46  |
| AGGREGATING<br>TRUST 1, L.L.C.  | 57955 | XS0129914874 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,730,000.00 | \$2,459,869.83 | \$21,065.56 | \$13,476.37 |
| AGGREGATING<br>TRUST 10, L.L.C. | 57949 | XS0129914874 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 4,007,500.00 | \$5,698,224.47 | \$48,797.82 | \$31,217.66 |
| AGGREGATING<br>TRUST 2, L.L.C.  | 57954 | XS0129914874 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 720,000.00   | \$1,023,760.85 | \$8,767.17  | \$5,608.66  |
| AGGREGATING<br>TRUST 3, L.L.C.  | 57953 | XS0129914874 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 4,225,000.00 | \$6,007,485.56 | \$51,446.24 | \$32,911.94 |
| AGGREGATING<br>TRUST 4, L.L.C.  | 57948 | XS0129914874 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 2,170,000.00 | \$3,085,501.46 | \$26,423.27 | \$16,903.88 |
| AGGREGATING<br>TRUST 5, L.L.C.  | 57947 | XS0129914874 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 780,000.00   | \$1,109,074.26 | \$9,497.76  | \$6,076.05  |
| AGGREGATING<br>TRUST 6, L.L.C.  | 57946 | XS0129914874 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 785,000.00   | \$1,116,183.71 | \$9,558.65  | \$6,115.00  |

| AGGREGATING<br>TRUST 7, L.L.C.  | 57952 | XS0129914874 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,440,000.00 | \$2,047,521.71 | \$17,534.34 | \$11,217.32 |
|---------------------------------|-------|--------------|------------------------------------------|-------------------------------------|------------------|----------------|-------------|-------------|
| AGGREGATING<br>TRUST 8, L.L.C.  | 57951 | XS0129914874 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 830,000.00   | \$1,180,168.76 | \$10,106.59 | \$6,465.54  |
| AGGREGATING<br>TRUST 9, L.L.C.  | 57950 | XS0129914874 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 710,000.00   | \$1,009,541.95 | \$8,645.40  | \$5,530.76  |
| AGGREGATING<br>TRUST 1, L.L.C.  | 57945 | XS0131585845 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,520,000.00 | \$2,159,575.50 | \$18,493.93 | \$11,831.21 |
| AGGREGATING<br>TRUST 10, L.L.C. | 57939 | XS0131585845 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 3,535,000.00 | \$5,022,433.80 | \$43,010.56 | \$27,515.35 |
| AGGREGATING<br>TRUST 2, L.L.C.  | 57944 | XS0131585845 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 630,000.00   | \$895,087.21   | \$7,665.24  | \$4,903.72  |
| AGGREGATING<br>TRUST 3, L.L.C.  | 57943 | XS0131585845 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 3,715,000.00 | \$5,278,173.00 | \$45,200.63 | \$28,916.41 |
| AGGREGATING<br>TRUST 4, L.L.C.  | 57938 | XS0131585845 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,905,000.00 | \$2,706,573.24 | \$23,178.25 | \$14,827.93 |
| AGGREGATING<br>TRUST 5, L.L.C.  | 57937 | XS0131585845 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 685,000.00   | \$973,229.75   | \$8,334.43  | \$5,331.82  |
| AGGREGATING<br>TRUST 6, L.L.C.  | 58120 | XS0131585845 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 690,000.00   | \$980,333.61   | \$8,395.27  | \$5,370.74  |

| AGGREGATING<br>TRUST 7, L.L.C.  | 57942 | XS0131585845 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,265,000.00 | \$1,797,278.29 | \$15,391.33 | \$9,846.37  |
|---------------------------------|-------|--------------|------------------------------------------|-------------------------------------|------------------|----------------|-------------|-------------|
| AGGREGATING<br>TRUST 8, L.L.C.  | 57941 | XS0131585845 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 730,000.00   | \$1,037,164.55 | \$8,881.95  | \$5,682.09  |
| AGGREGATING<br>TRUST 9, L.L.C.  | 57940 | XS0131585845 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 625,000.00   | \$887,983.34   | \$7,604.41  | \$4,864.80  |
| AGGREGATING<br>TRUST 1, L.L.C.  | 58049 | XS0163560690 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,515,000.00 | \$2,159,595.71 | \$18,494.10 | \$11,831.32 |
| AGGREGATING<br>TRUST 10, L.L.C. | 58043 | XS0163560690 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 3,520,000.00 | \$5,017,674.52 | \$42,969.80 | \$27,489.27 |
| AGGREGATING<br>TRUST 2, L.L.C.  | 58048 | XS0163560690 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 630,000.00   | \$898,049.70   | \$7,690.61  | \$4,919.95  |
| AGGREGATING<br>TRUST 3, L.L.C.  | 58047 | XS0163560690 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 3,710,000.00 | \$5,288,514.91 | \$45,289.20 | \$28,973.07 |
| AGGREGATING<br>TRUST 4, L.L.C.  | 58042 | XS0163560690 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,900,000.00 | \$2,708,403.86 | \$23,193.93 | \$14,837.96 |
| AGGREGATING<br>TRUST 5, L.L.C.  | 57988 | XS0163560690 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 685,000.00   | \$976,450.87   | \$8,362.02  | \$5,349.47  |
| AGGREGATING<br>TRUST 6, L.L.C.  | 57987 | XS0163560690 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 690,000.00   | \$983,578.24   | \$8,423.05  | \$5,388.52  |

| AGGREGATING<br>TRUST 7, L.L.C.  | 58046 | XS0163560690 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,260,000.00  | \$1,796,099.40  | \$15,381.23  | \$9,839.91   |
|---------------------------------|-------|--------------|------------------------------------------|-------------------------------------|-------------------|-----------------|--------------|--------------|
| AGGREGATING<br>TRUST 8, L.L.C.  | 58045 | XS0163560690 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 730,000.00    | \$1,040,597.27  | \$8,911.35   | \$5,700.90   |
| AGGREGATING<br>TRUST 9, L.L.C.  | 58044 | XS0163560690 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 625,000.00    | \$890,922.32    | \$7,629.58   | \$4,880.90   |
| AGGREGATING                     | 29026 | XS0278638258 | Lehman                                   | Lehman                              | USD 10,600,000.00 | \$9,195,034.21  | \$78,743.42  | \$50,374.90  |
| TRUST 1, L.L.C.                 |       |              | Brothers<br>Treasury Co.<br>BV           | Brothers<br>Holdings Inc.           |                   |                 |              |              |
| AGGREGATING<br>TRUST 10, L.L.C. | 29020 | XS0278638258 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 77,010,000.00 | \$66,802,791.00 | \$572,078.39 | \$365,978.42 |
| AGGREGATING<br>TRUST 2, L.L.C.  | 29025 | XS0278638258 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 4,335,000.00  | \$3,760,422.01  | \$32,203.08  | \$20,601.43  |
| AGGREGATING<br>TRUST 3, L.L.C.  | 29024 | XS0278638258 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 25,690,000.00 | \$22,284,946.12 | \$190,841.37 | \$122,087.85 |
| AGGREGATING<br>TRUST 4, L.L.C.  | 29019 | XS0278638258 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 9,095,000.00  | \$7,889,512.84  | \$67,563.34  | \$43,222.61  |
| AGGREGATING<br>TRUST 5, L.L.C.  | 29018 | XS0278638258 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 3,760,000.00  | \$3,261,634.78  | \$27,931.62  | \$17,868.83  |

| AGGREGATING<br>TRUST 6, L.L.C.  | 29017 | XS0278638258 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 3,265,000.00  | \$2,832,244.03  | \$24,254.45  | \$15,516.42 |
|---------------------------------|-------|--------------|------------------------------------------|-------------------------------------|-------------------|-----------------|--------------|-------------|
| AGGREGATING<br>TRUST 7, L.L.C.  | 29023 | XS0278638258 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 9,495,000.00  | \$8,236,495.27  | \$70,534.79  | \$45,123.55 |
| AGGREGATING<br>TRUST 8, L.L.C.  | 29022 | XS0278638258 | Lehman<br>Brothers<br>Treasury Co,<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 17,100,000.00 | \$14,833,498.59 | \$127,029.48 | \$81,265.17 |
| AGGREGATING<br>TRUST 9, L.L.C.  | 29021 | XS0278638258 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 4,650,000.00  | \$4,033,670.67  | \$34,543.10  | \$22,098.42 |
|                                 |       |              |                                          |                                     |                   |                 |              |             |
| AGGREGATING<br>TRUST 1, L.L.C.  | 30227 | XS0335156005 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 2,340,000.00  | \$737,461.33    | \$6,315.39   | \$4,040.17  |
| AGGREGATING<br>TRUST 10, L.L.C. | 30513 | XS0335156005 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 21,045,000.00 | \$6,632,424.64  | \$56,798.02  | \$36,335.67 |
| AGGREGATING<br>TRUST 2, L.L.C.  | 30518 | XS0335156005 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 905,000.00    | \$285,214.74    | \$2,442.49   | \$1,562.54  |
| AGGREGATING<br>TRUST 3, L.L.C.  | 30517 | XS0335156005 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 5,540,000.00  | \$1,745,955.45  | \$14,951.82  | \$9,565.19  |

| AGGREGATING<br>TRUST 4, L.L.C. | 30512 | XS0335156005 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 460,000.00    | \$144,971.03    | \$1,241.48   | \$794.22    |
|--------------------------------|-------|--------------|------------------------------------------|-------------------------------------|-------------------|-----------------|--------------|-------------|
| AGGREGATING<br>TRUST 6, L.L.C. | 30511 | XS0335156005 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,130,000.00  | \$356,124.49    | \$3,049.73   | \$1,951.02  |
| AGGREGATING<br>TRUST 7, L.L.C. | 30516 | XS0335156005 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,910,000.00  | \$601,944.93    | \$5,154.86   | \$3,297.74  |
| AGGREGATING<br>TRUST 8, L.L.C. | 30515 | XS0335156005 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,665,000.00  | \$524,732.10    | \$4,493.64   | \$2,874.73  |
| AGGREGATING<br>TRUST 9, L.L.C. | 30514 | XS0335156005 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,005,000.00  | \$316,730.19    | \$2,712.37   | \$1,735.20  |
|                                |       |              |                                          |                                     |                   |                 |              |             |
| PYRELL FUND,<br>L.L.C.         | 46978 | XS0280725978 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 10,000,000.00 | \$11,800,139.09 | \$101,052.73 | \$64,646.94 |
|                                |       |              | -                                        |                                     |                   |                 |              |             |
|                                |       |              |                                          |                                     |                   |                 |              |             |

| AGGREGATING<br>TRUST 1, L.L.C.  | 30292 | XS0270986499 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 925,000.00   | \$1,673,433.44  | \$14,330.76 | \$9,167.88  |
|---------------------------------|-------|--------------|------------------------------------------|-------------------------------------|------------------|-----------------|-------------|-------------|
| AGGREGATING<br>TRUST 10, L.L.C. | 30337 | XS0270986499 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 6,080,000.00 | \$10,999,432.76 | \$94,195.73 | \$60,260.28 |
| AGGREGATING<br>TRUST 2, L.L.C.  | 30291 | XS0270986499 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 380,000.00   | \$687,464.55    | \$5,887.23  | \$3,766.26  |
| AGGREGATING<br>TRUST 3, L.L.C.  | 30260 | XS0270986499 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 2,245,000.00 | \$4,061,468.18  | \$34,781.15 | \$22,250.71 |
| ACCREGATING<br>TRUST 4, L.L.C.  | 30336 | XS0270986499 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 1,080,000.00 | \$1,953,846.61  | \$16,732.13 | \$10,704.12 |
| ACGREGATING<br>TRUST 5, L.L.C.  | 30335 | XS0270986499 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 450,000.00   | \$814,102.75    | \$6,971.72  | \$4,460.05  |
| AGGREGATING<br>TRUST 6, L.L.C.  | 30334 | XS0270986499 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 295,000.00   | \$533,689.58    | \$4,570.35  | \$2,923.81  |
| AGGREGATING<br>TRUST 7, L.L.C.  | 30259 | XS0270986499 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 795,000.00   | \$1,438,248.20  | \$12,316.71 | \$7,879.42  |

| AGGREGATING<br>TRUST 8, L.L.C. | 30339 | XS0270986499 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 1,360,000.00 | \$2,460,399.43 | \$21,070.09 | \$13,479.27 |
|--------------------------------|-------|--------------|------------------------------------------|-------------------------------------|------------------|----------------|-------------|-------------|
| AGGREGATING<br>TRUST 9, L.L.C. | 30338 | XS0270986499 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 390,000.00   | \$705,555.72   | \$6,042.16  | \$3,865.37  |
|                                |       |              |                                          |                                     |                  |                |             |             |
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| AGGREGATING                     | 30263 | XS0342733671 | Lehman                                   | Lehman                              | EUR 200,000.00   | \$283,821.15   | \$2,430.55  | \$1,554.91 |
| TRUST 1, L.L.C.                 |       |              | Brothers<br>Treasury Co.<br>BV           | Brothers<br>Holdings Inc.           |                  |                |             |            |
| AGGREGATING<br>TRUST 10, L.L.C. | 30223 | XS0342733671 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 1,245,000.00 | \$1,766,786.69 | \$15,130.21 | \$9,679.32 |
| AGGREGATING<br>TRUST 2, L.L.C.  | 30262 | XS0342733671 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 85,000.00    | \$120,623.99   | \$1,032.98  | \$660.83   |
| AGGREGATING<br>TRUST 3, L.L.C.  | 30261 | XS0342733671 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 460,000.00   | \$652,788.65   | \$5,590.27  | \$3,576.29 |
| AGGREGATING<br>TRUST 4, L.L.C.  | 30211 | XS0342733671 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 275,000.00   | \$390,254.09   | \$3,342.01  | \$2,138.00 |
| AGGREGATING<br>TRUST 5, L.L.C.  | 30210 | XS0342733671 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 105,000.00   | \$149,006.11   | \$1,276.04  | \$816.32   |
| AGGREGATING<br>TRUST 6, L.L.C.  | 30209 | XS0342733671 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 80,000.00    | \$113,528.46   | \$972.22    | \$621.96   |
| AGGREGATING<br>TRUST 7, L.L.C.  | 30226 | XS0342733671 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 190,000.00   | \$269,630.10   | \$2,309.02  | \$1,477.16 |
| AGGREGATING<br>TRUST 8, L.L.C.  | 30225 | XS0342733671 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 265,000.00   | \$376,063.03   | \$3,220.48  | \$2,060.25 |

| AGGREGATING<br>TRUST 9, L.L.C. | 30224 | XS0342733671 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 95,000.00 | \$134,815.05 | \$1,154.51 | \$738.58 |
|--------------------------------|-------|--------------|------------------------------------------|-------------------------------------|---------------|--------------|------------|----------|
|                                |       |              |                                          |                                     |               |              |            |          |
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| AGGREGATING<br>TRUST 1, L.L.C.  | 29045 | XS0371764514 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 695,000.00   | \$573,785.74   | \$4,913.72  | \$3,143.47  |
| AGGREGATING<br>TRUST 10, L.L.C. | 29039 | XS0371764514 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 4,025,000.00 | \$3,323,003.74 | \$28,457.17 | \$18,205.04 |

| AGGREGATING<br>TRUST 2, L.L.C.  | 29044 | XS0371764514 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 280,000.00    | \$231,165.48   | \$1,979.62  | \$1,266.43  |
|---------------------------------|-------|--------------|------------------------------------------|-------------------------------------|-------------------|----------------|-------------|-------------|
| AGGREGATING<br>TRUST 3, L.L.C.  | 29043 | XS0371764514 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 1,600,000.00  | \$1,320,945.59 | \$11,312.16 | \$7,236.78  |
| AGGREGATING<br>TRUST 4, L.L.C.  | 29038 | XS0371764514 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 960,000.00    | \$792,567.35   | \$6,787.30  | \$4,342.07  |
| AGGREGATING<br>TRUST 5, L.L.C.  | 29037 | XS0371764514 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 345,000.00    | \$284,828.89   | \$2,439.18  | \$1,560.43  |
| AGGREGATING<br>TRUST 6, L.L.C.  | 29036 | XS0371764514 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 260,000.00    | \$214,653.66   | \$1,838.22  | \$1,175.97  |
| AGGREGATING<br>TRUST 7, L.L.C.  | 29042 | XS0371764514 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 650,000.00    | \$536,634.14   | \$4,595.56  | \$2,939.94  |
| AGGREGATING<br>TRUST 8, L.L.C.  | 29041 | XS0371764514 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 860,000.00    | \$710,008.25   | \$6,080.29  | \$3,889.77  |
| AGGREGATING<br>TRUST 9, L.L.C.  | 29040 | XS0371764514 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 325,000.00    | \$268,317.07   | \$2,297.78  | \$1,469.97  |
| AGGREGATING<br>TRUST 1, L.L.C.  | 30257 | XS0132961896 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | HKD 3,400,000.00  | \$441,240.49   | \$3,778.64  | \$2,417.33  |
| AGGREGATING<br>TRUST 10, L.L.C. | 30251 | XS0132961896 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | HKD 20,240,000.00 | \$2,626,678.67 | \$22,494.06 | \$14,390.23 |

| AGGREGATING<br>TRUST 2, L.L.C. | 30256 | XS0132961896 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | HKD 1,360,000.00 | \$176,496.20   | \$1,511.45  | \$966.93    |
|--------------------------------|-------|--------------|------------------------------------------|-------------------------------------|------------------|----------------|-------------|-------------|
| AGGREGATING<br>TRUST 3, L.L.C. | 30255 | XS0132961896 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | HKD 8,200,000.00 | \$1,064,168.24 | \$9,113.20  | \$5,830.03  |
| AGGREGATING<br>TRUST 4, L.L.C. | 30250 | XS0132961896 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | HKD 4,555,000.00 | \$591,132.48   | \$5,062.27  | \$3,238.51  |
| AGGREGATING<br>TRUST 5, L.L.C. | 30249 | XS0132961896 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | HKD 1,735,000.00 | \$225,162.43   | \$1,928.22  | \$1,233.55  |
| AGGREGATING<br>TRUST 6, L.L.C. | 30248 | XS0132961896 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | HKD 1,585,000.00 | \$205,695.93   | \$1,761.51  | \$1,126.90  |
| AGGREGATING<br>TRUST 7, L.L.C. | 30254 | XS0132961896 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | HKD 2,550,000.00 | \$330,930.37   | \$2,833.98  | \$1,812.99  |
| AGGREGATING<br>TRUST 8, L.L.C. | 30253 | XS0132961896 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | HKD 3,860,000.00 | \$500,937.73   | \$4,289.87  | \$2,744.38  |
| AGGREGATING<br>TRUST 9, L.L.C. | 30252 | XS0132961896 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | HKD 2,515,000.00 | \$326,388.18   | \$2,795.08  | \$1,788.11  |
| PYRELL FUND,<br>L.L.C.         | 62743 | XS0285045943 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 150,000.00   | \$215,072.62   | \$1,841.81  | \$1,178.27  |
| PYRELL FUND,<br>L.L.C.         | 67181 | XS0285045943 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 5,000,000.00 | \$7,169,087.28 | \$61,393.83 | \$39,275.76 |

| PYRELL FUND,<br>L.L.C. | 49737 | XS0296282386  | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 12,300,000.00 | \$17,785,762.05  | \$152,311.74 | \$97,439.11                               |
|------------------------|-------|---------------|------------------------------------------|-------------------------------------|-------------------|------------------|--------------|-------------------------------------------|
| PYRELL FUND,<br>L.L.C. | 58781 | XS0309485729  | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 9,000.00      | \$12,771.95      | \$109.37     | \$69.97                                   |
| PYRELL FUND,<br>L.L.C. | 58792 | XS0309485729  | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 8,181,000.00  | \$11,609,704.32  | \$99,421.90  | \$63,603.64                               |
| PYRELL FUND,<br>L.L.C. | 60638 | XS0312463184  | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 15,227,999.68 | \$14,325,417.07  | \$122,678.42 | \$78,481.64                               |
| PYRELL FUND,<br>L.L.C. | 60652 | XS0312463184  | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 372,000.00    | \$349,951.09     | \$2,996.86   | \$1,917.19                                |
| PYRELL FUND,<br>L.L.C. | 55937 | XS0312463184  | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 2,616,999.94  | \$2,461,887.08   | \$21,082.82  | \$13,487.41                               |
|                        |       |               |                                          |                                     |                   |                  |              |                                           |
|                        |       |               |                                          |                                     |                   |                  |              |                                           |
| AGGREGATING            |       | XS0196987779  | Lehman                                   | Lehman                              | USD 1,490,000.00  | \$1,521,290.00   | \$13,027.85  | \$8,334.37                                |
| TRUST 1, L.L.C.        |       | 7.00170701117 | Brothers<br>Treasury Co.<br>BV           | Brothers<br>Holdings Inc.           | 035 1,470,000.00  | Ψ1,9221,9270,000 | ψ13,027.63   | Ψυ,-υ-ι-ι-ι-ι-ι-ι-ι-ι-ι-ι-ι-ι-ι-ι-ι-ι-ι-ι |

| AGGREGATING<br>TRUST 10, L.L.C. | 28973 | XS0196987779 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 12,445,000.00 | \$12,706,345.00 | \$108,813.19 | \$69,611.58 |
|---------------------------------|-------|--------------|------------------------------------------|-------------------------------------|-------------------|-----------------|--------------|-------------|
| AGGREGATING<br>TRUST 2, L.L.C.  | 28978 | XS0196987779 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 610,000.00    | \$622,810.00    | \$5,333.55   | \$3,412.05  |
| AGGREGATING<br>TRUST 3, L.L.C.  | 28977 | XS0196987779 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 3,610,000.00  | \$3,685,810.00  | \$31,564.13  | \$20,192.67 |
| ACGREGATING<br>TRUST 4, L.L.C.  | 28972 | XS0196987779 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 1,110,000.00  | \$1,133,310.00  | \$9,705.31   | \$6,208.82  |
| AGGREGATING<br>TRUST 5, L.L.C.  | 28971 | XS0196987779 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 465,000.00    | \$474,765.00    | \$4,065.74   | \$2,600.99  |
| AGGREGATING<br>TRUST 6, L.L.C.  | 28970 | XS0196987779 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 395,000.00    | \$403,295.00    | \$3,453.69   | \$2,209.44  |
| AGGREGATING<br>TRUST 7, L.L.C.  | 28976 | XS0196987779 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 1,405,000.00  | \$1,434,505.00  | \$12,284.65  | \$7,858.92  |
| AGGREGATING<br>TRUST 8, L.L.C.  | 28975 | XS0196987779 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 2,790,000.00  | \$2,848,590.00  | \$24,394.44  | \$15,605.97 |
| AGGREGATING<br>TRUST 9, L.L.C.  | 28974 | XS0196987779 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 680,000.00    | \$694,280.00    | \$5,945.59   | \$3,803.60  |
|                                 |       |              |                                          |                                     |                   |                 |              |             |

| AGGREGATING<br>TRUST 1, L.L.C.  | 30307 | AU300LBTC029 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | AUD 1,188,000.00  | \$965,794.74    | \$8,270.76   | \$5,291.09   |
|---------------------------------|-------|--------------|------------------------------------------|-------------------------------------|-------------------|-----------------|--------------|--------------|
| AGGREGATING<br>TRUST 2, L.L.C.  | 30306 | AU300LBTC029 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | AUD 483,000.00    | \$392,659.20    | \$3,362.61   | \$2,151.17   |
| AGGREGATING<br>TRUST 3, L.L.C.  | 30305 | AU300LBTC029 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | AUD 2,874,000.00  | \$2,336,443.06  | \$20,008.57  | \$12,800.17  |
| AGGREGATING<br>TRUST 8, L.L.C.  | 30656 | AU300LBTC029 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | AUD 2,255,000.00  | \$1,833,221.91  | \$15,699.14  | \$10,043.28  |
|                                 |       |              |                                          |                                     |                   |                 |              |              |
| AGGREGATING<br>TRUST 1, L.L.C.  | 30333 | XS0300241923 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 1,905,000.00  | \$3,435,095.49  | \$29,417.09  | \$18,819.13  |
| AGGREGATING<br>TRUST 10, L.L.C. | 30327 | XS0300241923 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 11,990,000.00 | \$21,620,362.51 | \$185,150.08 | \$118,446.93 |
| AGGREGATING<br>TRUST 2, L.L.C.  | 30332 | XS0300241923 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 780,000.00    | \$1,406,495.64  | \$12,044.79  | \$7,705.47   |
| AGGREGATING<br>TRUST 3, L.L.C.  | 30331 | XS0300241923 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 4,620,000.00  | \$8,330,781.88  | \$71,342.23  | \$45,640.10  |
| AGGREGATING<br>TRUST 4, L.L.C.  | 30326 | XS0300241923 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 2,440,000.00  | \$4,399,806.88  | \$37,678.58  | \$24,104.29  |

| AGGREGATING<br>TRUST 5, L.L.C. | 30325 | XS0300241923 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 1,020,000.00  | \$1,839,263.53  | \$15,750.88  | \$10,076.38  |
|--------------------------------|-------|--------------|------------------------------------------|-------------------------------------|-------------------|-----------------|--------------|--------------|
| AGGREGATING<br>TRUST 6, L.L.C. | 30324 | XS0300241923 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 645,000.00    | \$1,163,063.70  | \$9,960.11   | \$6,371.83   |
| AGGREGATING<br>TRUST 7, L.L.C. | 30330 | XS0300241923 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 1,595,000.00  | \$2,876,103.27  | \$24,630.05  | \$15,756.70  |
| AGGREGATING<br>TRUST 8, L.L.C. | 30329 | XS0300241923 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 2,615,000.00  | \$4,715,366.80  | \$40,380.93  | \$25,833.08  |
| AGGREGATING<br>TRUST 9, L.L.C. | 30328 | XS0300241923 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | GBP 790,000.00    | \$1,424,527.64  | \$12,199.21  | \$7,804.26   |
|                                |       |              |                                          |                                     |                   |                 |              |              |
|                                |       |              |                                          |                                     |                   |                 |              |              |
|                                |       |              |                                          |                                     |                   |                 |              |              |
|                                |       |              |                                          |                                     |                   |                 |              |              |
| PYRELL FUND,<br>L.L.C.         | 62744 | XS0315504323 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | EUR 29,000,000.00 | \$41,314,506.02 | \$353,804.61 | \$226,341.09 |

| PYRELL FUND,<br>L.L.C. | 59233 | CH0039308686 | Lehman<br>Brothers<br>Treasury Co.<br>BV | Lehman<br>Brothers<br>Holdings Inc. | USD 19,850,000.00 | \$24,952,012.12 | \$213,681.28 | \$136,699.32 |
|------------------------|-------|--------------|------------------------------------------|-------------------------------------|-------------------|-----------------|--------------|--------------|

## Additional Purchased Securities:

| IS IN/CUS IP | Issuer | Guarantor | Principal/Notional<br>Amount | LBHI Allowed<br>Amount | 12th LBHI<br>Distribution (USD) | 13th LBHI<br>Distribution (USD) |
|--------------|--------|-----------|------------------------------|------------------------|---------------------------------|---------------------------------|
|              |        |           |                              |                        |                                 |                                 |
|              |        |           |                              |                        |                                 |                                 |